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|------------------------|----------------------|
| Application Number     | 09/718,500           |
| Filing Date            | November 24, 2000    |
| First Named Inventor   | DEMBO, Ron S. et al. |
| Art Unit               | 3624                 |
| Examiner Name          | Ella Colbert         |
| Attorney Docket Number | 11483-80/KL          |

**NON PATENT LITERATURE DOCUMENTS**

| Examiner<br>Initials * | Cite<br>No. <sup>1</sup> | Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published. | T <sup>2</sup> |
|------------------------|--------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| EC                     |                          | DEMBO, RON S. ET AL. The Put/Call Efficient Frontier, Algo Research Quarterly, March 2000, Vol. 3, No. 1                                                                                                                                                        |                |
| EC                     |                          | DEMBO, RON S. ET AL. Mark to Future: A Comprehensive Guide to a revolution in the evolution of Risk. Algorithmics Incorporated. November 1998 (not released publicly before Nov. 26/99) 2.36 to 2.42                                                            |                |
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